



Bonds:

Month Update: November 2020



Month: Nov-20

Trading days: 21

Period ending: Monday, 30 November 2020

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap \$b	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	4	0.4	213	10	54,968	\$3.65
Corporate Bonds - Floating Rate	5	0.5	171	8	36,413	\$3.20
Australian Government Bonds	37	0.4	482	23	459,085	\$17.03
Total	46	1.36	866	41	550,466	\$23.88

Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Government Tre	GSBQ26	\$28,000	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$100.93
Australian Government Tre	GSBU31	\$26,000	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$0.00
Australian Government Tre	GSBK51	\$15,000	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$98.16
Australian Government Tre	GSBU25	\$25,000	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$100.03
Australian Government Tre	GSBW30	\$30,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$101.50
Australian Government Tre	GSBU24	\$29,000	Government Bonds - Fixed Rate	21-Apr-2020	\$100.00	21-Nov-2024	0.25%	S/A	\$100.40
Australian Government Tre	GSBI32	\$20,700	Government Bonds - Fixed Rate	28-Jan-2020	\$100.00	21-May-2032	1.25%	S/A	\$103.26
#N/A	VAHHA	#N/A	#N/A	#N/A	\$100.00	#N/A	#N/A	#N/A	#N/A
Australian Unity Limited	AYUHC	\$115	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2024	2.08%	Qtrly	\$98.15
Australian Unity Limited	AYUHD	\$207	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2026	2.23%	Qtrly	\$95.00

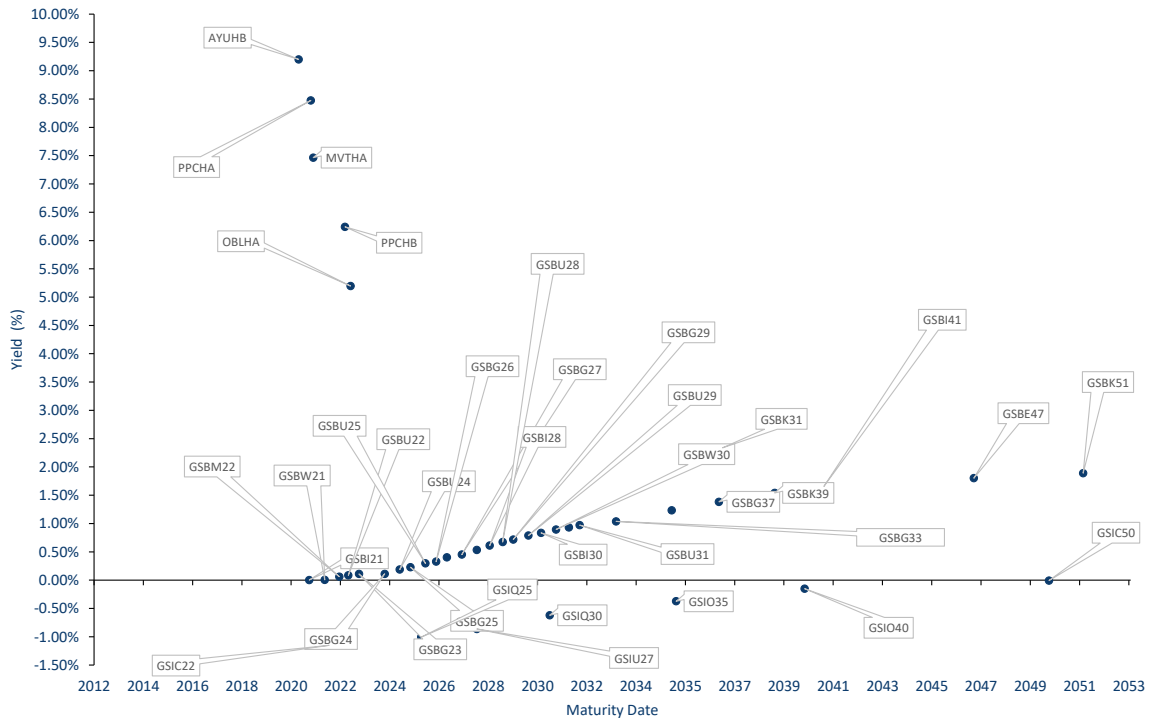
*BBSW = Bank Bill Swap Rate

*As of the date of this report this security has not traded, the Last Price reflects the Issue Price

Most Actively Traded Securities by Value

ASX Code	Security Type	Value (\$)	Value (%)	Volume	Volume (%)
GSBG37	Government Bonds - Fixed Rate	\$20,571,635	86.15%	151,034	27.44%
GSBG27	Government Bonds - Fixed Rate	\$12,479,843	52.26%	97,728	17.75%
GSBG25	Government Bonds - Fixed Rate	\$9,856,826	41.28%	86,755	15.76%
GSBI21	Government Bonds - Fixed Rate	\$3,973,877	16.64%	38,552	7.00%
URFHC	Corporate Bonds - Fixed Rate	\$3,419,257	14.32%	38,937	7.07%
		\$50,301,438.48	210.64%	413,006	75.03%

Yield versus maturity date





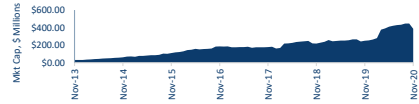
Bonds:

Month Update: November 2020

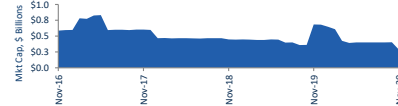


Market Capitalisation Trends

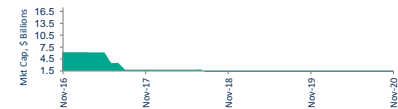
Government Bonds	Last 12 months			Last month	
	Nov-19	Nov-20	% change	Oct-20	% change
Market Cap (\$b)	\$0.25	\$0.39	54.5%	\$0.45	15.6%
Number listed (actual)	32	36	12.5%	37	2.8%
Monthly Volume	134,655	459,085	240.9%	147,278	-67.9%
Monthly Transactions	792	582	-26.5%	482	-17.2%
Monthly value (\$m)	\$16.66	\$56.71	240.5%	\$17.03	-70.0%



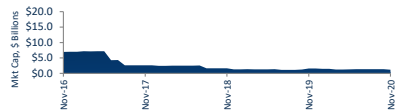
Corporate Bonds - Fixed	Last 12 months			Last month	
	Nov-19	Nov-20	% change	Oct-20	% change
Market Cap (\$b)	\$0.69	\$0.29	-58.4%	\$0.40	41.6%
Number listed (actual)	5	3	-40.0%	4	33.3%
Monthly Volume	75,933	54,968	-27.6%	40,574	-26.2%
Monthly Transactions	361	243	-32.7%	213	-12.3%
Monthly value (\$m)	\$7.50	\$5.08	-32.3%	\$3.65	-28.2%



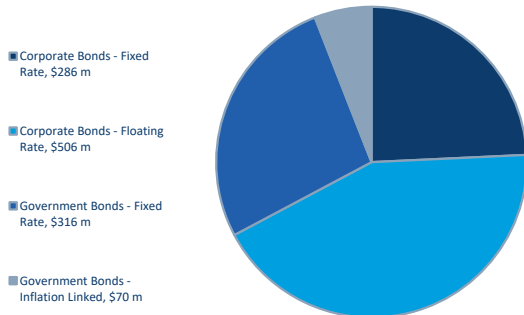
Corporate Bonds - Floating	Last 12 months			Last month	
	Nov-19	Nov-20	% change	Oct-20	% change
Market Cap (\$b)	\$0.63	\$0.51	-19.9%	\$0.51	0.5%
Number listed (actual)	7	5	-28.6%	5	0.0%
Monthly Volume	78,802	36,413	-53.8%	32,426	-10.9%
Monthly Transactions	389	207	-46.8%	171	-17.4%
Monthly value (\$m)	\$7.97	\$3.58	-55.1%	\$3.20	-10.7%



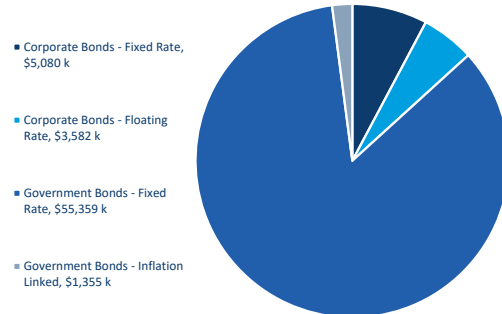
Total Bond Market	Last 12 months			Last month	
	Nov-19	Nov-20	% change	Oct-20	% change
Market Cap (\$b)	\$1.57	\$1.18	-24.9%	\$1.36	15.4%
Number listed (actual)	44	44	0.0%	46	4.5%
Monthly Volume	289,390	550,466	90.2%	220,278	-60.0%
Monthly Transactions	1,542	1,032	-33.1%	866	-16.1%
Monthly value (\$m)	\$32.13	\$65.38	103.5%	\$23.88	-63.5%



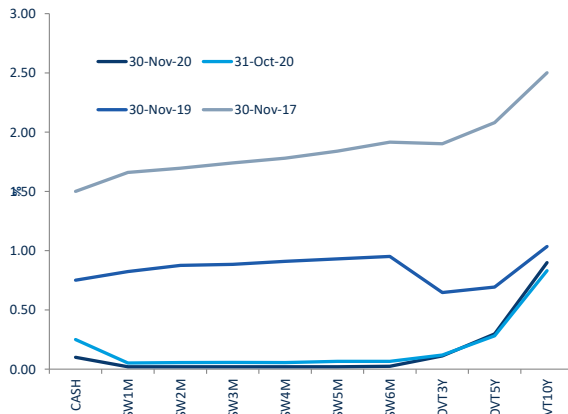
Bonds Mkt Cap Breakdown by Type



Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100

